

Part II

claims

Chapter 12

Claims

12.1 Claims Essential VAR-RS

Claim 1 (Simulating GFV with Essential RS-VAR.) The method of simulating GFV variables using an Essential RS-VAR. ♠

Claim 2 (Interest rates and equities both have regime switching) The method of claim one wherein there are at least two regimes and at least one parameter relating to a variable in the RS-VAR used to calculate a rate and one parameter relating to a variable in the RS-VAR used to calculate an equity variable have values that are different in at least two regimes. ♠

Claim 3 (Interest rates and equities both have regime switching) The method of the foregoing claim wherein at least one of the rates is an interest

rate. ♠

Claim 4 (Simulating GFV with Essential RS-VAR with TEU.) The method of claim one of simulating a GFV and the execution of a Transaction End Use using said GFV. ♠

Claim 5 (Simulating GFV with Essential RS-VAR with TEU.) The method of claim one of simulating a GFV and the execution of a Transaction End Use using said GFV as a TEUQ. ♠

Claim 6 (Simulating GFV with Essential RS-VAR.) The method of claim one wherein a rate calculation involves a call to the exponential function. ♠

Claim 7 (Simulating GFV with Essential RS-VAR.) The method of claim one wherein the short term default free rate of interest is the exponential of a variable in the VAR in an accessible region of the state space. ♠

Claim 8 (A computer encoded with a RS-VAR GFV) A computer encoded with a software program to compute a GFV by means of an essential

RS-VAR.



Claim 9 (Use of said computer and end-use) The computer of the foregoing claim used to determine a quantity in a "transaction end use" and the execution, of that "transaction end-use".



Claim 10 (Article of Manufacture) A physical object created by the use of the method of claim one.



Claim 11 (Article of Manufacture) The physical object of the foregoing claim where the object contains in computer readable form a Transaction End Use Quantity.



Claim 12 (EUE) An EUE wherein the TEU's creating, reporting or modifying said portfolio have a quantity determined using one of a plurality consisting of the method of claim one or a machine of claim 8 or an article of manufacture of claim 10.



Claim 13 (A portfolio) The EUE of the preceding claim wherein the EUE is a portfolio.



Claim 14 (A portfolio) The portfolio of the foregoing claim wherein a TEU creating, reporting or modifying said portfolio have a quantity determined using the method of claim one as further modified by the additional limitation that there are at least two regimes and at least one parameter relating to a variable in the RS-VAR used to calculate a rate and one parameter relating to a variable in the RS-VAR used to calculate an equity variable have values that are different in at least two regimes. ♠

Claim 15 (A line of business) An EUE of claim 12 where the EUE is a line of business of a financial services firm. ♠

Claim 16 (A line of business) The line of business of the preceding claim wherein the method of claim one is further restricted by the additional limitation that there are at least two regimes and at least one parameter relating to a variable in the RS-VAR used to calculate a rate and one parameter relating to a variable in the RS-VAR used to calculate an equity variable have values that are different in at least two regimes. ♠

37 CFR 1.77 b "(11) Abstract of the disclosure." Starts here.

